

Fig. 1

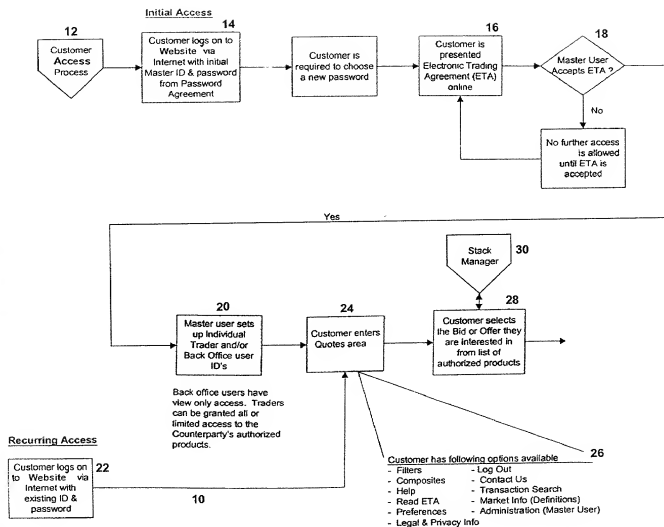


Fig. 2

Internet Explorer provided by Global Enron Migration Project

Address: <https://www.eopara.enrononline.com/home>

**EnronOnline**

ADMINISTRATION | CONTACT US | READ-ONLY | LEGAL & PRIVACY | HELP | NEW FEATURES | LOGIN | LOGOUT

PERSONALIZE MyQUOTES | POSITIONS | TRANSACTION HISTORY | AUCTIONS

				Bid	Offer
US Gas PHY	Algonquin Gated	Aug01	USD/MM	1 000	6 525 6 535 1 000
US Gas PHY	FGT Zone 2	Apr01	USD/MM		5 30 1 000
US Gas PHY	FGT Zone 2	19-28Feb01	USD/MM		
US Gas PHY	FGT Zone 2	Feb01	USD/MM	1 000	5 18 5 35 1 000
US Gas PHY	FGT Zone 2	May-Jun01	USD/MM	1 000	5 28
US Gas PHY	FGT Zone 2	Apr-Jun01	USD/MM		5 28 1 000
US Gas PHY	FGT Zone 2	Mar-Jun01	USD/MM	5 000	5 9775 5 9875 5 000
US Gas PHY	FGT Zone 2	Apr-Sep01	USD/MM	1 000	5 24
US Gas PHY	FGT Zone 2	Jul01	USD/MM		
US Gas PHY	FGT Zone 2	Feb-Apr01	USD/MM		5 33 1 000
US Gas PHY	Madison	Jul01	USD/MM	5 000	5 78 5 81 5 000
US Gas PHY	Madison	Jul01	USD/MM	1 000	4 71 5 25 1 000
US Gas PHY	Waha Pool	13Feb01	USD/MM		
US NG Fin. Swap	NYMEX	Jul01	USD/MM	10 000	3 325 3 335 10 000

MAIN Options

TODAY'S TRANSACTIONS

00000001-000001

Fig. 3

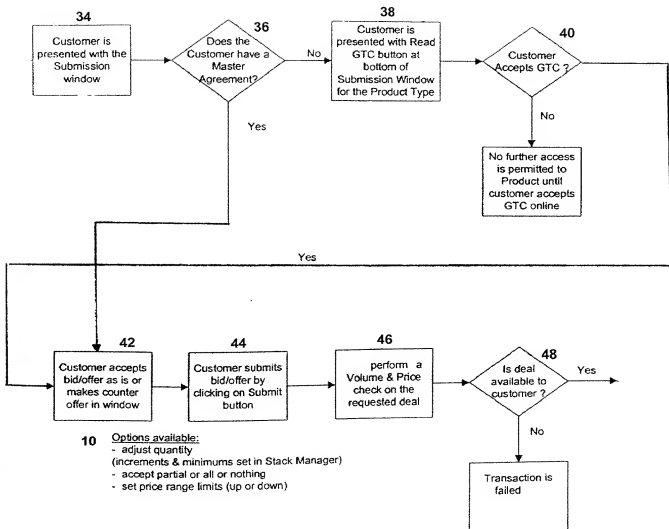


Fig. 5

The screenshot displays the ENR Auction System interface. At the top, a navigation bar includes a 'Buy product' link and two main buttons: 'Create Submission' (highlighted with a blue border) and 'Create Price Limit Order'. Below this, the user's current bid is shown as 'You want to buy' followed by a text box containing '10 000' and a small icon of a document with a pencil. To the right, there are two input fields: 'Additional Quantity' and 'Minimum Quantity', both currently empty. A horizontal line separates the top section from the middle section. In the middle section, the text 'from Enron for' is displayed next to the price '3 935'. Below this, there are two large rectangular buttons. The left button is labeled 'All or Nothing' and has a radio button selected. The right button is labeled 'Set Price Range Limit' and has a radio button that is not selected. Below the 'Set Price Range Limit' button, the text 'Acceptable Price:' is followed by a text box containing '3 935' and a small icon of a document with a pencil. At the bottom of the interface, there are two buttons: 'SUBMIT' and 'CLEAR'. The bottom of the screen shows a standard Windows taskbar with the 'Start' button and several open application windows.

Transaction History - Microsoft Internet Explorer									
File Edit View Favorites Tools Help									
ID	TYPE	PROTOCOL DESCRIPTION	URL	STATUS	DATE/TIME	LOCAL IP	REMOTE IP	PORT	STATUS
01040	SSL	UK GAE PNT Fwd 01 C HTTP PTH	25000.0	11 02/20/00-11:11:15	15:00:02	CFPRTF117	N		
01041	SSL	UK GAE PNT Fwd 01 C HTTP PTH	25000.0	10 13/10/01-11:11:15	15:00:00	CFPRTF117	N		
01050	SSL	UK GAE PNT Sslmg DECCM HTTP PTH 1050	10000.0	40 21/06/01-11:11:15	15:00:25	CFPRTF117	N		
01051	SSL	UK GAE PNT Cap DA Ties PTH	10000.0	7 02 1900-11:11:15	15:00:42	CFPRTF117	N		
01052	SSL	LSFO MSFO FIN Sslmg 04 C PANTS USDTM	50000.0	5 23 1000-11:11:15	15:00:24	CFPRTF117	N		
01053	SSL	LSFO MSFO FIN Sslmg 02 C PANTS USDTM	25000.0	10 22 1000-11:11:15	15:00:20	CFPRTF117	N		
01054	SSL	LSFO MSFO FIN Sslmg 02 C PANTS USDTM	60000.0	7 5 1000-11:11:15	15:00:36	CFPRTF117	N		
01055	SSL	LSFO MSFO FIN Sslmg 01 C PANTS USDTM	15000.0	5 3 1000-11:11:15	15:00:40	CFPRTF117	N		
01057	SSL	LSFO MSFO FIN Sslmg 01 C PANTS USDTM	50000.0	8 3 1000-11:11:15	15:00:46	CFPRTF117	N		
01058	SSL	LSFO MSFO FIN Sslmg 01 C PANTS USDTM	50000.0	5 25 1000-11:11:15	15:00:53	CFPRTF117	N		
01059	SSL	LSFO MSFO FIN Sslmg 01 C PANTS USDTM	20000.0	5 24 1000-11:11:15	15:01:13	CFPRTF117	N		
01060	SSL	ESP Power FIN Sslmg 01 C PANTS USDTM	112000.0	4 23 1000-11:11:15	15:11:22	CFPRTF117	N		
01061	SSL	ESP Power FIN Sslmg 01 C PANTS USDTM	5000.0	8 18 1000-11:11:15	15:12:05	CFPRTF117	N		
01062	SSL	ESP Power FIN Sslmg 01 C PANTS USDTM	5.0	9 17 1000-11:11:15	15:12:07	CFPRTF117	N		
01063	SSL	GER Power FIN Sslmg 01 C PANTS USDTM	100000.0	12 6 1000-11:11:15	15:12:26	CFPRTF117	N		
01064	SSL	REL GAE PNT OPR DECCM HTTP PTH 102TH	50000.0	2 14 000-11:11:15	15:12:24	CFPRTF117	N		
01065	SSL	REL GAE PNT USlmg DECCM HTTP PTH 102TH	50000.0	2 14 000-11:11:15	15:12:24	CFPRTF117	N		
01066	SSL	REL GAE PNT Fwd 01 C HTTP PTH	250000.0	11 02 1000-11:11:15	15:12:31	CFPRTF117	N		
01067	SSL	REL GAE PNT Fwd 01 C HTTP PTH	250000.0	10 55 1000-11:11:15	15:12:37	CFPRTF117	N		
01068	SSL	REL GAE PNT Fwd 01 C HTTP PTH	250000.0	11 05 1000-11:11:15	15:13:31	CFPRTF117	N		
01069	SSL	UK Power FIN Sslmg 01 C PANTS USDTM	20000.0	40 8 1900-11:11:15	15:15:48	CFPRTF117	N		
01070	SSL	UK Power FIN Sslmg 01 C PANTS USDTM	20.0	18 3 1000-11:11:15	15:16:03	CFPRTF117	N		
01071	SSL	UK GAE PNT Fwd 01 C HTTP PTH	250000.0	11 05 1000-11:11:15	15:16:08	CFPRTF117	N		
01072	SSL	UK GAE PNT OPR DECCM HTTP PTH 102TH	250000.0	10 12 1000-11:11:15	15:16:08	CFPRTF117	N		
01073	SSL	UK GAE PNT OPR DECCM HTTP PTH 102TH	100000.0	10 18 1000-11:11:15	15:16:08	CFPRTF117	N		
01074	SSL	UK GAE PNT Cap DA Ties PTH	100000.0	7 06 1000-11:11:15	15:15:15	CFPRTF117	N		
01075	SSL	GER Power FIN Sslmg 01 C PANTS USDTM	50.0	31 01 1000-11:11:15	15:15:23	CFPRTF117	N		
01076	SSL	UK GAE PNT Fwd 01 C HTTP PTH	100000.0	12 05 1000-11:11:15	15:15:31	CFPRTF117	N		
01078	SSL	UK GAE PNT Fwd 01 C HTTP PTH	250000.0	2 14 1000-11:11:15	15:15:57	CFPRTF117	N		
01079	SSL	UK GAE PNT OPR DECCM HTTP PTH 102TH	250000.0	10 5 1000-11:11:15	15:16:02	CFPRTF117	N		

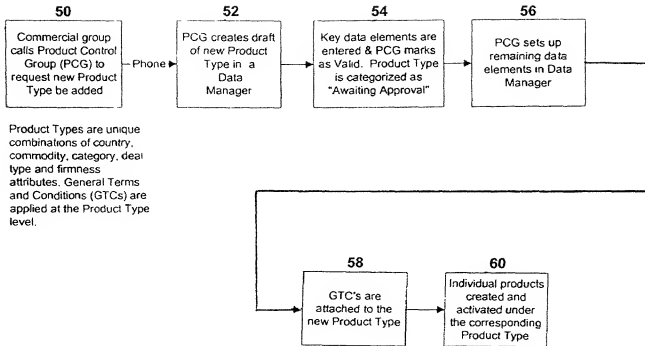
**Fig. 6**

Fig. 7

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View Desc:

Quote: \_\_\_\_\_

Normally Trades in: \_\_\_\_\_ Minimum Trade Quantity: \_\_\_\_\_  
 Offered in: \_\_\_\_\_ Maximum Trade Quantity: \_\_\_\_\_  
 Quoted in: \_\_\_\_\_ Volumetric Increment: \_\_\_\_\_  
 per \_\_\_\_\_ Price Ticks: \_\_\_\_\_

Suppress FX email notification? ☐

Trading Hours

Trading Timezone: \_\_\_\_\_  
 Product Trades on:   
     D US 5\*  
     D US DT  
     D US TT  
     E in E D\*  
     E in E D\*  
     E in E D\*  
     E in E D\*  
     E in E D\*  
     E in E D\*  
     E in E D\*

Trading Normally Starts: 00:00 AM  
 Trading Normally Stops: 00:00 PM  
 Trading Starts Today: 00:00 AM  
 Trading Stops Today: 00:00 PM

Fig. 8

[illegible]

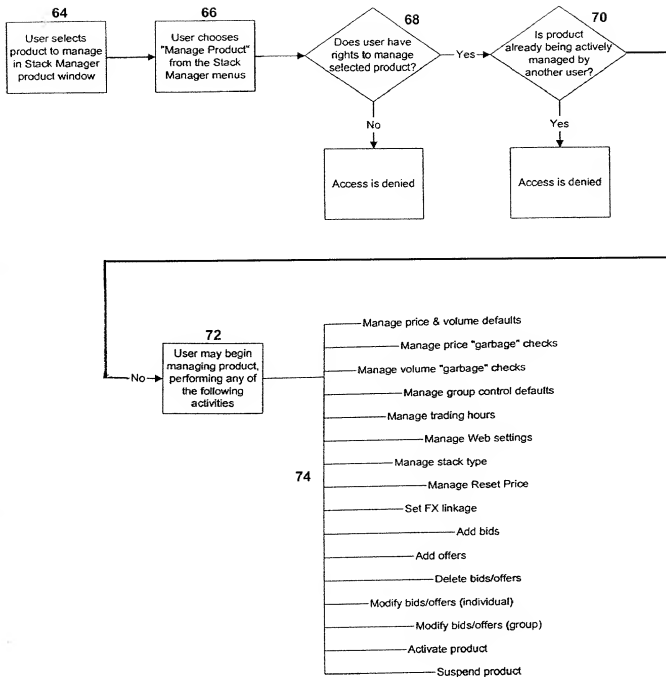
**Fig. 9**

Fig. 10

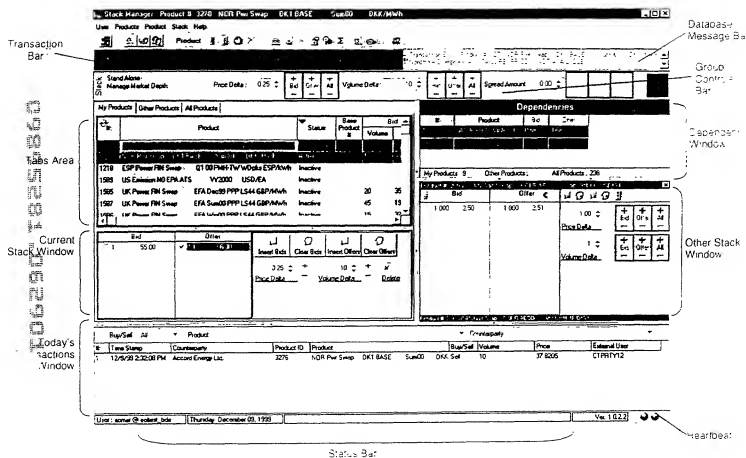


Fig. 11

**Product #: 173**

Bid		Offer	
3,000	9,500	25,000	9,550
25,000	9,450	25,000	9,600
25,000	9,400	25,000	9,650
25,000	9,350	25,000	9,700
25,000	9,300	25,000	9,750

Price Delta: 0.050

Volume Delta: 500

Spread Amount: 5,000

Selected Items: 0.050

500

Fig. 12

**Product #: 10/2 - UK Gas PHY Fwd** BW NBP p/IN Active

**Read Only**

Manager: AGMAR Access Level: Read/Trade Is Base Product: No

**Time (GMT):**

Trade Start Time (0-23 hours): 8   Trade End Time (0-23 hours): 18

**Price Controls**

Price Delta: 0.05   Percent Price Check: 20

Garbage Check Price: 9.96

Constant Spread Amount: 0.50

**Volume Controls**

Volume Delta: 500

Volume Warning: 50000

**WEB Settings**

Changing of the WEB settings will suspend the product

Volume Increment: 5000  Price Tick: 0.35  ☒

Min Volume: 10000

Fig. 13

Stack Manager Product # 231 100 Gas PVT End Roll NBP price/wh

Use Products Product Stack Help

Stack Type: Basis Link Price Date: 2/20/92 Volume Date: Spread Amount: 0.000

My Products Other Products All Products

Product	Status	Stack Product #	Volume	Price	Price
231					

Dependencies

Product	Volume	Price
231		

Stack & Prices of Basis Product

Stack	Price	Volume	Price
231	1.000	2.000	1.000
232	1.010	2.000	1.010
233	1.020	2.000	1.020
234	1.030	2.000	1.030
235	1.040	2.000	1.040
236	1.050	2.000	1.050
237	1.060	2.000	1.060
238	1.070	2.000	1.070
239	1.080	2.000	1.080
240	1.090	2.000	1.090
241	1.100	2.000	1.100
242	1.110	2.000	1.110
243	1.120	2.000	1.120
244	1.130	2.000	1.130
245	1.140	2.000	1.140
246	1.150	2.000	1.150
247	1.160	2.000	1.160
248	1.170	2.000	1.170
249	1.180	2.000	1.180
250	1.190	2.000	1.190

Stack & Prices of the Basis Link Product

Stack	Price	Volume	Price
231	1.000	2.000	1.000
232	1.010	2.000	1.010
233	1.020	2.000	1.020
234	1.030	2.000	1.030
235	1.040	2.000	1.040
236	1.050	2.000	1.050
237	1.060	2.000	1.060
238	1.070	2.000	1.070
239	1.080	2.000	1.080
240	1.090	2.000	1.090
241	1.100	2.000	1.100
242	1.110	2.000	1.110
243	1.120	2.000	1.120
244	1.130	2.000	1.130
245	1.140	2.000	1.140
246	1.150	2.000	1.150
247	1.160	2.000	1.160
248	1.170	2.000	1.170
249	1.180	2.000	1.180
250	1.190	2.000	1.190

Use: some @ index job Wednesday, September 08, 1992 09:50:23 am New 1.001 Bar

Fig. 14

## Manage Stack Type

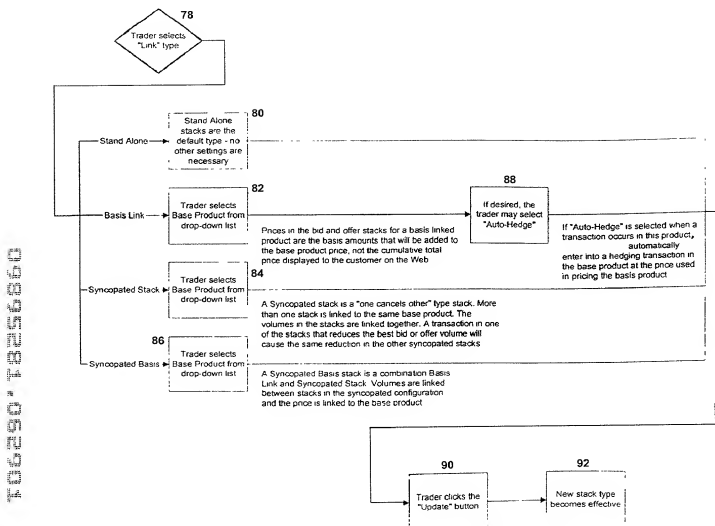
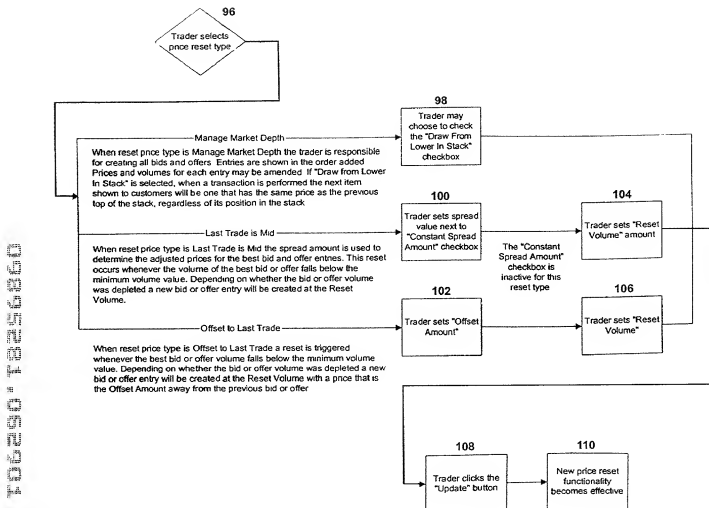


Fig. 15

## Manage Reset Price



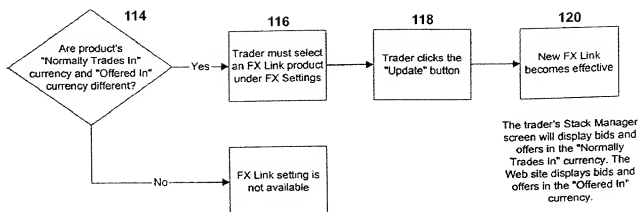
**Fig. 16**Set FX Linkage

Fig. 18

[illegible]

Use Products Product Stack Help

[illegible]

2019-2020

$$= \chi^2_{\frac{0.05}{2}, 2} = 5.99$$

Fig. 19

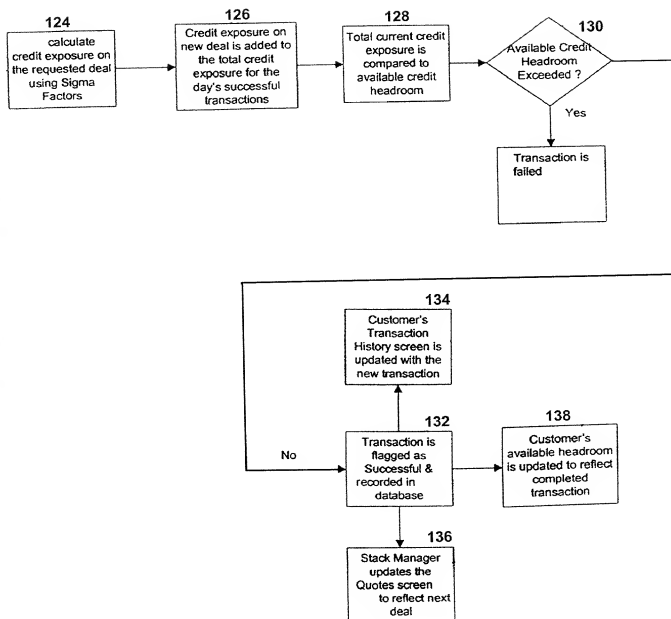


Fig. 20

